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SDE Toolbox: Stochastic Differential Equations with MATLAB

sdeint is a collection of numerical algorithms for integrating Ito and Stratonovich stochastic ordinary differential equations (SODEs). It has simple functions that can be used in a similar way to `scipy.integrate.odeint()` or MATLAB's `ode45` .

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explicit scheme for the numerical solution of the autonomous multidimensional SDE with additive noise $dx(t)=f(x) dt+dW(t)$, $x(t_0)=x_0$, and W a Wiener process in the form of a multivariate autoregressive time series with state-dependent coefficients (it does not involve a stochastic Taylor expansion of the solution of the SDE).

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Stochastic differential equation - Wikipedia

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